## ZHANG, Hongbao

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#### **Education**

Major in Data Science, The Chinese University of Hong Kong, Shenzhen

Shenzhen

Master of Science in Data Science

Sep 2023 – Jue 2025 (Expected)

**GPA:** 3.71 / 4.

Relevant Courses: Natural Language Processing, Computer Vision, AI Security and Privacy, Reinforcement Learning.

Major in Finance, Xiamen University.

Xiamen

**Bachelor** in Economics

Sep 2019 – Jun 2023

**GPA:** 3.63 / 4.

- Honors: XMU Academic Excellent Student Scholarship (Top 5%, 2023); XMU Anniversary Sportsmanship Scholarship (2022).
- Relevant Courses: Econometrics, Microeconomics, Macroeconomics, Accounting, Corporate Finance, Python, Statistics.

BSc Exchange, The University of Hong Kong

Hong Kong SAR

Department of Statistics and Actuarial Science, Faculty of Science

Jan 2022 – May 2022

- **Honors:** Fung Scholarship.
- Relevant Courses: Advanced Statistical Modelling, Multivariate Data Analysis, Machine Learning, Financial Calculus. **Research Experience**

## Secure Computing Lab of Big Data (SCLBD)

Shenzhen

Working as Research Assistant (Supervised by *Prof. Baoyuan WU*, CUHK(SZ)).

May 2024 - Present

- Co-authored on two papers submitted to two CCF-A conferences respectively. The first one is HMGIE (https://arxiv.org/pdf/2412.05685), which presents a novel framework for detecting and evaluating data inconsistencies across multiple granularities in vision-language datasets. Another is BoT (https://arxiv.org/pdf/2502.12202), a novel backdoor attack designed to selectively disrupt reasoning processes of o1-like models, forcing to generate outputs without any reasoning steps.
- Contributing to a submission on detecting dirty samples in training data for vision-language models by a versatile VQA cleanser.

#### Adaptive Parameter Tuning of Evolutionary Computation Algorithms

Shenzhen

Working as Research Assistant (Supervised by *Prof. Ka Wai TSANG*, CUHK(SZ)).

Jul 2023 - Present

- Responsible for the implementation and simulation of the proposed Adaptive Parameter Tuning algorithm. (The paper is a continued work from an unfinished paper from *Prof. Tze Leung LAI*, former COPSS Presidents' Award statistician.)
- Finished all coding and experiments in the paper, which has been accepted to Statistics in Biosciences and will be released soon.

#### Analyzing Underlying Sentiment Discrepancies: Executives vs. AI in Earnings Calls

Shenzhen

Capstone Project (Supervised by Prof. Rui SHEN, CUHK(SZ)).

Sep 2023 - May 2024

- Developed the Human-AI Sentiment Discrepancy Index (HASDI) to analyze sentiment discrepancies between corporate executives and LLMs and underscore the correlation between the index and company's financial and stock performances.
- Processed conference transcripts, called API setting LLMs and applied NLP to extract sentiment signals for financial analysis.

# Research on Quantitative Investment Strategy of ETFs based on Ensemble Learning of Technical Indicators

Xiamen

Graduation Thesis (Supervised by *Prof. Chen Haiqiang*, Xiamen University, *Highest Distinction*).

Dec 2022 - May 2023

Utilized Ensemble Learning to train models on 50+ manually calculated ETF technical indicators, creating portfolios based on predicted rising probabilities and comparing performance across return and risk metrics. Implemented dimension reduction, cross-validation, and back-testing across ETF pools of varying market values and industries to evaluate and refine strategies.

#### **Project Experience**

#### Decision-based Black-box Adversarial Attack Using PSO Optimization

Jan 2024 - May 2024

Introduced AdvPSO, a PSO-based method for crafting effective adversarial examples in black-box adversarial attack settings **MULTIMODAL GENSHIN, LAUNCHED!** Jan 2024 - May 2024

An AI system integrating an ORPO aligned LLM, RAG, and a finetuned Stable Diffusion to help Genshin Impact players.

### Working Experience

Daily Intern, Electricity and New Energy Group, ZHESHANG SECURITIES

May 2022 - Sep 2022

• Conducted financial research on electricity and new energy industries, including authoring 3 industry research reports.

Department of Financial Engineering, Daily Intern, CHINA EVERWIN ASSET

Jun 2021 - Aug 2021

Assisted in developing a long-term quantitative fund evaluation model using Python-processed 30 factors and model training. Other Information

- Language skills: Chinese (native), English (fluent). IELTS: 7.5/9.0 (2020); GMAT: 680 (2021).
- Computer skills: Proficient in Python, MS office and R. Intermediate user of STATA, SPSS, SAS and Matlab.
- Extracurricular Awards: Contemporary Undergraduate Mathematical Contest in Modeling (First Honor in Fujian Province); Mathematical Contest in Modeling (Successful Participation); Innovation and Entrepreneurship Training Program for College Students (National Project); Xiamen Universities Football League Tournament (Champion);